3/28/08 Dialog Search 09902880

Connecting via Winsock to Dialog

Logging in to Dialog

Trying 31060000009998...Open

DIALOG INFORMATION SERVICES
PLEASE LOGON:
****
ENTER PASSWORD:
****
Welcome to DIALOG

Dialog level 05.21.01D

Last logoff: 27mar08 23:08:08
Logon file405 28mar08 10:15:01
        *** ANNOUNCEMENTS ***
            ***
"Thomson File Histories" are now available directly through Dialog
in selected patent and trademark files. Combined with the
comprehensive patent and trademark information on Dialog, file
histories give you the most complete view of a patent or trademark
and its history in one place. When searching in one of the patent
and trademark databases, a link to an online order form is displayed
in your search results, saving you time in obtaining the file
histories you need. See HELP FILEHIST for more information about
how to use the link and a list of files that contain the link.

***The 2008 EMTREE Thesaurus has been added to EMBASE (Files 72, 73,
772, and 972)***

RESUMED UPDATING
***File 156, ToxFile
***File 120, U.S. Copyrights
        ***
RELOADS COMPLETED
***Files 154 & 155, MEDLINE (annual reload)
***Files 72 & 73, EMBASE
        ***
FILES REMOVED
***Files 359,959,804, Chemical Economics Handbook

***Files 360,960, Specialty Chemicals Update Program
          ***

>>>For the latest news about Dialog products, services, content<<<
>>>and events, please visit What's New from Dialog at   <<<
>>>http://www.dialog.com/whatsnew/. You can find news about <<<
>>>a specific database by entering HELP NEWS <file number>.   <<<
YTEXT is set ON as an alias for 15,16,148,160,275,621
KTEXT is set ON as an alias for 9,20,476,610,613,624,634,636,810,813
MTEXT is set ON as an alias for 2,35,65,77,99,233,256,278,474,475,583
STEXT is set ON as an alias for 623,473,47,635,570,PAPERSMJ,PAPERSEU
HTEXT is set ON as an alias for 625,268,626,267,139
FTEXT1 is set ON as an alias for 15,9,275,621,636,16,160,148
FTEXT2 is set ON as an alias for 610,810,476,624,634,20,47
BIB1 is set ON as an alias for 35,139,583,65,2,144,233,474,475,99
SUB26 is set ON as an alias for PAPERSEU, PAPERSMJ,570,635
SUB35 is set ON as an alias for 625,268,626,267,608
* * *
SYSTEM:HOME
Cost is in DialUnits
Menu System II: D2 version 1.8.0 term=ASCII
          *** DIALOG HOMEBASE(SM) Main Menu ***

Information:
 1. Announcements (new files, reloads, etc.)
 2. Database, Rates, & Command Descriptions
 3. Help in Choosing Databases for Your Topic
 4. Customer Services (telephone assistance, training, seminars, etc.)
 5. Product Descriptions

Connections:
 6. DIALOG(R) Document Delivery
 7. Data Star(R)

  /H = Help   /L = Logoff   /NOMENU = Command Mode

Enter an option number to view information or to connect to an online
 service. Enter a BEGIN command plus a file number to search a database
(e.g., B1 for ERIC).
? b 410

   28mar08 10:15:02 User264721 Session D29.1
       $0.00   0.271 DialUnits FileHomeBase
   $0.00 Estimated cost FileHomeBase

$0.00 Estimated cost this search
$0.00 Estimated total session cost 0.271 DialUnits

File 410:Dialog Comm.-of-Interest Newsletters 2007 /Jul
    (c) 2008 Dialog

    Set Items Description
    --- ----- -----------
? set hi %%%;set hi %%%
HILIGHT set on as "
HILIGHT set on as "
? b YTEXT, KTEXT, MTEXT, STEXT, HTEXT, ftext1, ftext2, bib1, sub26, sub35
>>>   77 does not exist
>>>   233 does not exist
>>>2 of the specified files are not available
    28mar08 10:15:41 User264721 Session D29.2
        $0.00   0.117 DialUnits File410
    $0.00 Estimated cost File410
    $0.16 TELNET
    $0.16 Estimated cost this search
    $0.16 Estimated total session cost 0.388 DialUnits

SYSTEM:OS - DIALOG OneSearch
 File 15:ABI/Inform(R) 1971-2008/Mar 27
        (c) 2008 ProQuest Info&Learning
 File 16:Gale Group PROMT(R) 1990-2008/Mar 25
        (c) 2008 The Gale Group
*File 16: Because of updating irregularities, the banner and the
update (UD=) may vary.
 File 148:Gale Group Trade & Industry DB 1976-2008/Mar 11
        (c)2008 The Gale Group
*File 148: The CURRENT feature is not working in File 148.
See HELP NEWS148.
 File 160:Gale Group PROMT(R) 1972-1989
        (c) 1999 The Gale Group
 File 275:Gale Group Computer DB(TM) 1983-2008/Mar 19
        (c) 2008 The Gale Group
 File 621:Gale Group New Prod.Annou.(R) 1985-2008/Mar 11
        (c) 2008 The Gale Group
 File 9:Business & Industry(R) Jul/1994-2008/Mar 26
        (c) 2008 The Gale Group
 File 20:Dialog Global Reporter 1997-2008/Mar 27
        (c) 2008 Dialog
 File 476:Financial Times Fulltext 1982-2008/Mar 27
        (c) 2008 Financial Times Ltd
*File 476: This file will be removed from DIALOG on 1 April 2008. For

news and business information, use Dialog Newsroom.
  File 610:Business Wire 1999-2008/Mar 18
        (c) 2008 Business Wire.
*File 610: File 610 now contains data from 3/99 forward.
Archive data (1986-2/99) is available in File 810.
  File 613:PR Newswire 1999-2008/Mar 28
        (c) 2008 PR Newswire Association Inc
*File 613: File 613 now contains data from 5/99 forward.
Archive data (1987-4/99) is available in File 813.
  File 624:McGraw-Hill Publications 1985-2008/Mar 28
        (c) 2008 McGraw-Hill Co. Inc
*File 624: Homeland Security & Defense and 9 Platt energy journals added
Please see HELP NEWS624 for more
  File 634:San Jose Mercury Jun 1985-2008/Mar 26
        (c) 2008 San Jose Mercury News
  File 636:Gale Group Newsletter DB(TM) 1987-2008/Mar 21
        (c) 2008 The Gale Group
  File 810:Business Wire 1986-1999/Feb 28
        (c) 1999 Business Wire
  File 813:PR Newswire 1987-1999/Apr 30
        (c) 1999 PR Newswire Association Inc
  File 2:INSPEC 1898-2008/Feb W4
        (c) 2008 Institution of Electrical Engineers
  File 35:Dissertation Abs Online 1861-2008/Nov
        (c) 2008 ProQuest Info&Learning
  File 65:Inside Conferences 1993-2008/Mar 27
        (c) 2008 BLDSC all rts. reserv.
  File 99:Wilson Appl. Sci & Tech Abs 1983-2008/Jan
        (c) 2008 The HW Wilson Co.
  File 256:TecInfoSource 82-2008/Jul
        (c) 2008 Info.Sources Inc
  File 278:Ei Compendex(R) 1970-2008/Mar W2
        (c) 2008 Elsevier Eng. Info. Inc.
  File 474:New York Times Abs 1969-2008/Mar 27
        (c) 2008 The New York Times
  File 475:Wall Street Journal Abs 1973-2008/Mar 27
        (c) 2008 The New York Times
  File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13
        (c) 2002 The Gale Group
*File 583: This file is no longer updating as of 12-13-2002.
  File 623:Business Week 1985-2008/Mar 27
        (c) 2008 The McGraw-Hill Companies Inc
  File 473:Financial Times Abstracts 1998-2001/Apr 02
        (c) 2001 The New York Times
*File 473: This file will be removed from DIALOG on 1 April 2008.
For news and business information, use Dialog Newsroom.

File 47:Gale Group Magazine DB(TM) 1959-2008/Mar 18
    (c) 2008 The Gale group
File 635:Business Dateline(R) 1985-2008/Mar 25
    (c) 2008 ProQuest Info&Learning
File 570:Gale Group MARS(R) 1984-2008/Mar 25
    (c) 2008 The Gale Group
File 387:The Denver Post 1994-2008/Mar 26
    (c) 2008 Denver Post
File 471:New York Times Fulltext 1980-2008/Apr 03
    (c) 2008 The New York Times
File 492:Arizona Repub/Phoenix Gaz 19862002/Jan 06
    (c) 2002 Phoenix Newspapers
*File 492: File 492 is closed (no longer updating). Use
Newsroom, Files 989 and 990, for current records.
File 494:St LouisPost-Dispatch 1988-2008/Mar 27
    (c) 2008 St Louis Post-Dispatch
File 631:Boston Globe 1980-2008/Mar 27
    (c) 2008 Boston Globe
File 633:Phil.Inquirer 1983-2008/Mar 27
    (c) 2008 Philadelphia Newspapers Inc
File 638:Newsday/New York Newsday 1987-2008/Mar 23
    (c) 2008 Newsday Inc.
File 640:San Francisco Chronicle 1988-2008/Mar 26
    (c) 2008 Chronicle Publ. Co.
File 641:Rocky Mountain News Jun 1989-2008/Mar 27
    (c) 2008 Scripps Howard News
File 702:Miami Herald 1983-2008/Mar 18
    (c) 2008 The Miami Herald Publishing Co.
File 703:USA Today 1989-2008/Mar 27
    (c) 2008 USA Today
File 704:(Portland)The Oregonian 1989-2008/Mar 25
    (c) 2008 The Oregonian
File 713:Atlanta J/Const. 1989-2008/Mar 27
    (c) 2008 Atlanta Newspapers
File 714:(Baltimore) The Sun 1990-2008/Mar 26
    (c) 2008 Baltimore Sun
File 715:Christian Sci.Mon. 1989-2008/Mar 26
    (c) 2008 Christian Science Monitor
File 725:(Cleveland)Plain Dealer Aug 1991-2008/Mar 27
    (c) 2008 The Plain Dealer
File 735:St. Petersburg Times 1989- 2008/Mar 27
    (c) 2008 St. Petersburg Times
File 477:Irish Times 1999-2008/Mar 28
    (c) 2008 Irish Times
File 710:Times/Sun.Times(London) Jun 1988-2008/Mar 27
    (c) 2008 Times Newspapers

File 711:Independent(London) Sep 1988-2006/Dec 12
        (c) 2006 Newspaper Publ. PLC
*File 711: Use File 757 for full current day's news of the Independent, as
as well as full coverage of many additional European news sources.
  File 756:Daily/Sunday Telegraph 2000-2008/Mar 27
        (c) 2008 Telegraph Group
  File 757:Mirror Publications/Independent Newspapers 2000-2008/Mar 28
        (c) 2008
  File 625:American Banker Publications 1981-2008/Mar 27
        (c) 2008 American Banker
  File 268:Banking Info Source 1981-2008/Mar W4
        (c) 2008 ProQuest Info&Learning
  File 626:Bond Buyer Full Text 1981-2008/Mar 27
        (c) 2008 Bond Buyer
  File 267:Finance & Banking Newsletters 2008/Mar 21
        (c) 2008 Dialog
  File 139:EconLit 1969-2008/Feb
        (c) 2008 American Economic Association
  File 144:Pascal 1973-2008/Mar W3
        (c) 2008 INIST/CNRS
  File 608:KR/T Bus.News. 1992-2008/Mar 28
        (c)2008 Knight Ridder/Tribune Bus News

  Set Items Description
  --- ----- -----------
? S (Guler or liu or Tang) (s) ((optimal (1w) preference (1w) policy) (5n) auction)
        3894 GULER
      174622 LIU
      130102 TANG
     1309748 OPTIMAL
      786888 PREFERENCE
    10320631 POLICY
     1224808 AUCTION
  S1   0 (GULER OR LIU OR TANG) (S) ((OPTIMAL (1W) PREFERENCE (1W)
            POLICY) (5N) AUCTION)
? s (select$3 or choos$3 or choice or opt$3) near5 (model or technique or type)
>>>Invalid syntax
? s (select$3 or choos$3 or choice or opt$3) (5n) (model or technique or type) (25n)
auction
Processing
Processed 10 of 59 files ...
Processing
Processed 30 of 59 files ...
Processing
Completed processing all files
          0 SELECT$3

```
        0  CHOOS$3
  5710011  CHOICE
        0  OPT$3
 10466575  MODEL
  3514345  TECHNIQUE
 32406663  TYPE
  1224808  AUCTION
```

S2   252 (SELECT$3 OR CHOOS$3 OR CHOICE OR OPT$3) (5N) (MODEL OR
           TECHNIQUE OR TYPE) (25N) AUCTION

? s (predict$3 or calculat$3 or estimat$3 or determin$3) (5n) ((customized or optimal or
individualized or best or topmost or (highest near1 rank$3)) (5n) (scheme or policy or
option))

```
        0  PREDICT$3
        0  CALCULAT$3
        0  ESTIMAT$3
        0  DETERMIN$3
  1093523  CUSTOMIZED
  1309748  OPTIMAL
   105385  INDIVIDUALIZED
 19490292  BEST
    12805  TOPMOST
        0  HIGHEST NEAR1 RANK$3
  3176249  SCHEME
 10320631  POLICY
  4411898  OPTION
```

S3   0 (PREDICT$3 OR CALCULAT$3 OR ESTIMAT$3 OR DETERMIN$3)
(5N)
           ((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST OR
           TOPMOST OR (HIGHEST NEAR1 RANK$3)) (5N) (SCHEME OR
POLICY
           OR OPTION))

? s (predict$3 or calculat$3 or estimat$3 or determin$3) (5n) (bidding near5 (behavior or
trend or pattern or outcome))

```
        0  PREDICT$3
        0  CALCULAT$3
        0  ESTIMAT$3
        0  DETERMIN$3
        0  BIDDING NEAR5 (BEHAVIOR
  3893969  TREND
  2049636  PATTERN
        0  OUTCOME)
```

S4   0 (PREDICT$3 OR CALCULAT$3 OR ESTIMAT$3 OR DETERMIN$3)
(5N)
           (BIDDING NEAR5 (BEHAVIOR OR TREND OR PATTERN OR
OUTCOME))

? s (predict$3 or calculat$3 or estimat$3 or determin$3) (5n) (bidding (5n) (behavior or trend or pattern or outcome))

        0 PREDICT$3
        0 CALCULAT$3
        0 ESTIMAT$3
        0 DETERMIN$3
   917010 BIDDING
  3189057 BEHAVIOR
  3893969 TREND
  2049636 PATTERN
  1982624 OUTCOME
  S5   0 (PREDICT$3 OR CALCULAT$3 OR ESTIMAT$3 OR DETERMIN$3) (5N)

         (BIDDING (5N) (BEHAVIOR OR TREND OR PATTERN OR OUTCOME))

? s (predict$3 or calculat$3 or estimat$3 or determin$3) (5n) ((customized or optimal or individualized or best or topmost or (highest (1n) rank$3)) (5n) (scheme or policy or option))

        0 PREDICT$3
        0 CALCULAT$3
        0 ESTIMAT$3
        0 DETERMIN$3
  1093523 CUSTOMIZED
  1309748 OPTIMAL
   105385 INDIVIDUALIZED
  19490292 BEST
   12805 TOPMOST
  5131309 HIGHEST
       0 RANK$3
       0 HIGHEST(1N)RANK$3
  3176249 SCHEME
  10320631 POLICY
  4411898 OPTION
  S6   0 (PREDICT$3 OR CALCULAT$3 OR ESTIMAT$3 OR DETERMIN$3) (5N)

         ((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST OR
         TOPMOST OR (HIGHEST (1N) RANK$3)) (5N) (SCHEME OR POLICY
         OR OPTION))

? s invert??? (5n) (model or formula or algotithm)
Processing
Processed 20 of 59 files ...
Completed processing all files
   273657 INVERT???
  10466575 MODEL
  1372899 FORMULA
     32 ALGOTITHM

S7   5608 INVERT??? (5N) (MODEL OR FORMULA OR ALGOTITHM)
? s s2 and s7
        252 S2
       5608 S7
    S8   0 S2 AND S7
? s (predict$3 or calculat$3 or estimat$3 or determin$3) (50n) ((customized or optimal or
individualized or best or topmost) (25n) (scheme or policy or option))
            0 PREDICT$3
            0 CALCULAT$3
            0 ESTIMAT$3
            0 DETERMIN$3
      1093523 CUSTOMIZED
      1309748 OPTIMAL
       105385 INDIVIDUALIZED
     19490292 BEST
        12805 TOPMOST
      3176249 SCHEME
     10320631 POLICY
      4411898 OPTION
    S9   0 (PREDICT$3 OR CALCULAT$3 OR ESTIMAT$3 OR DETERMIN$3)
            (50N) ((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST
            OR TOPMOST) (25N) (SCHEME OR POLICY OR OPTION))
? s (predict??? or calculat??? or estimat??? or determin???) (50n) ((customized or optimal
or individualized or best or topmost) (25n) (scheme or policy or option))
Processing
Processing
Processed 10 of 59 files ...
Processing
Processed 20 of 59 files ...
Processing
Processed 30 of 59 files ...
Processing
Processed 50 of 59 files ...
Processing
Completed processing all files
      6405349 PREDICT???
      4320145 CALCULAT???
     12505816 ESTIMAT???
     10487550 DETERMIN???
      1093523 CUSTOMIZED
      1309748 OPTIMAL
       105385 INDIVIDUALIZED
     19490292 BEST
        12805 TOPMOST
      3176249 SCHEME
     10320631 POLICY

     4411898 OPTION
  S10 41848 (PREDICT??? OR CALCULAT??? OR ESTIMAT??? OR
DETERMIN???)
           (50N) ((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST
           OR TOPMOST) (25N) (SCHEME OR POLICY OR OPTION))
? s predict??? or calculat??? or estimat??? or determin???) (5n) ((customized or optimal
or individualized or best or topmost or (highest (1n) rank$3)) (5n) (scheme or policy or
option))
>>>Unmatched parentheses
? s (predict??? or calculat??? or estimat??? or determin???) (5n) ((customized or optimal
or individualized or best or topmost or (highest (1n) rank$3)) (5n) (scheme or policy or
option))
Processing
Processing
Processed 10 of 59 files ...
Processing
Processed 20 of 59 files ...
Processing
Processed 40 of 59 files ...
Processing
Completed processing all files
     6405349 PREDICT???
     4320145 CALCULAT???
    12505816 ESTIMAT???
    10487550 DETERMIN???
     1093523 CUSTOMIZED
     1309748 OPTIMAL
      105385 INDIVIDUALIZED
    19490292 BEST
       12805 TOPMOST
     5131309 HIGHEST
         0 RANK$3
         0 HIGHEST(1N)RANK$3
     3176249 SCHEME
    10320631 POLICY
     4411898 OPTION
  S11 6864 (PREDICT??? OR CALCULAT??? OR ESTIMAT??? OR
DETERMIN???)
           (5N) ((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST
OR
           TOPMOST OR (HIGHEST (1N) RANK$3)) (5N) (SCHEME OR POLICY
           OR OPTION))
? s (predict??? or calculat??? or estimat??? or determin???) (5n) (bidding (5n) (behavior
or trend or pattern or outcome))
Processing
Processed 10 of 59 files ...

Processing
Processed 30 of 59 files ...
Processing
Completed processing all files
     6405349 PREDICT???
     4320145 CALCULAT???
    12505816 ESTIMAT???
    10487550 DETERMIN???
     917010 BIDDING
     3189057 BEHAVIOR
     3893969 TREND
     2049636 PATTERN
     1982624 OUTCOME
  S12   139 (PREDICT??? OR CALCULAT??? OR ESTIMAT??? OR
DETERMIN???)
       (5N) (BIDDING (5N) (BEHAVIOR OR TREND OR PATTERN OR
       OUTCOME))
? s s11 and s12
     6864 S11
      139 S12
  S13   0 S11 AND S12
? s s2 and (s11 or s12)
      252 S2
    6864 S11
     139 S12
  S14   6 S2 AND (S11 OR S12)
? s s14 and s7
      6 S14
    5608 S7
  S15   0 S14 AND S7
? s (s11 or s12) and s7
    6864 S11
     139 S12
    5608 S7
  S16   4 (S11 OR S12) AND S7
? t s14/3,k/1-6

 14/3,K/1   (Item 1 from file: 15)

02395412 137674321
Exclusive dealing through resellers in auctions with Stochastic bidder
participation
Bose, Subir; Deltas, George
Southern Economic Journal v69n1 PP: 109-127 Jul 2002

...TEXT: intermediaries are treated symmetrically with respect to the
selling mechanisms they use.8

Limiting the model to two consumers allows us to characterize the
choice of auction format using only the three parameters
defined above and the expected values of the highest...in a first-price
environment since in such an environment they cannot observe the consumers'
bidding behavior and thus update their estimates of the
resale value of the item. However, complete analysis of the game with first

...

...   bidders possessed some form of RA preferences and this risk
aversion may have influenced their choice of auction formats.
Because the predominant preference was for the ascending auction and
Matthews (1987) shows that bidders possessing DARA preferences will prefer
the ascending auction, this would lend support to the assumption that
the type of risk aversion bidders possessed satisfies DARA. We will
make one further assumption and assume...

...have had, were their choices guided by the same risk attitudes they
exhibited in their bidding behavior. This predicted
switch-over price is computed by finding an entry price for the ascending
auction that...
...choices. This argument also explains part of the reason we find that the
No Wealth model works best in the auction choice setting.
(13)
     Figure 3 shows a dual scatterplot of the predicted switchover prices
with the No Wealth Average Opponent model as well as the observed

switch-over prices against the risk aversion parameters for each...

14/3,K/3   (Item 2 from file: 148)
DIALOG(R)File 148:Gale Group Trade & Industry DB
(c)2008 The Gale Group. All rts. reserv.

14813598   SUPPLIER NUMBER: 89818022   (USE FORMAT 7 OR 9 FOR FULL
TEXT)
Exclusive dealing through resellers in auctions with stochastic bidder
 participation.
Bose, Subir; Deltas, George
Southern Economic Journal, 69, 1, 109(19)
July, 2002
ISSN: 0038-4038   LANGUAGE: English   RECORD TYPE: Fulltext
WORD COUNT: 9698   LINE COUNT: 00780

...   intermediaries are treated symmetrically with respect to the
selling mechanisms they use. (8)
     Limiting the model to two consumers allows us to characterize
the choice of auction format using only the three parameters
defined above and the expected values of the highest...second highest
consumer valuation. To complete the evaluation of the seller's revenue, we
must determine the bidding behavior of the intermediaries
and the consumer in the case in which a single consumer, say...in a
first-price environment since in such an environment they cannot observe
the consumers' bidding behavior and thus update their
estimates of the resale value of the item. However, complete analysis
of the game with first...

14/3,K/4   (Item 3 from file: 148)
DIALOG(R)File 148:Gale Group Trade & Industry DB
(c)2008 The Gale Group. All rts. reserv.

08902715   SUPPLIER NUMBER: 18606510
Auction format matters: evidence on bidding behavior and seller revenue.
Feldman, Robert A.; Reinhart, Vincent
International Monetary Fund Staff Papers, v43, n2, p395(24)
June, 1996
ISSN: 0020-8027   LANGUAGE: English   RECORD TYPE: Fulltext; Abstract
WORD COUNT: 7309   LINE COUNT: 00591

...   signal, the secondary market price of gold.
    Allowing some commonality in valuations implies that the choice
of auction technique can influence expectations formation.

Intuitively, with all participants guessing about the same price (for where the gold will trade after the auction), a high bid signals a heightened probability of subsequent loss for that bidder. Planning on...

...light on the importance and direction of the net effect of these other factors in determining bidding behavior.
    III. Summary Statistics
    Some of the theoretical characterizations discussed above

14/3,K/5   (Item 1 from file: 35)
DIALOG(R)File 35:Dissertation Abs Online
(c) 2008 ProQuest Info&Learning. All rts. reserv.

01481090 ORDER NO: AADAA-I9615982
INFORMATION AND LEARNING IN MARKETS WITH SEQUENTIAL AUCTIONS
  Author: JEITSCHKO, THOMAS DAVID
  Degree: PH.D.
  Year: 1995
  Corporate Source/Institution: UNIVERSITY OF VIRGINIA (0246)
  Source: VOLUME 57/01-A OF DISSERTATION ABSTRACTS INTERNATIONAL.
      PAGE 385. 126 PAGES

    ...securities, and other commodities. In sequential auctions, each bid generates information. This is crucial in determining optimal bidding behavior. The focus of this dissertation is the effect of learning in these markets.
    In the...

...the risk of losing an auction by placing higher bids. Again, there is a static auction that yields the same expected final allocation. Thus, although in the sequential auction bidders learn, this does not lead to an increase in expected payoffs.
    The third chapter introduces choice. The winner can choose how much to purchase. The expected payoff of the bidder is lower than when compared to the auction without choice. An implication of this is that goods may be allocated inefficiently.
    In Chapter 4 a model with a continuum of bidders' types is presented. This assumption leads to a different derivation...

14/3,K/6   (Item 1 from file: 641)
DIALOG(R)File 641:Rocky Mountain News
(c) 2008 Scripps Howard News. All rts. reserv.

12500000

NFL THIS WEEK TEAMS, THE LOWDOWN, NUMBERS GAME, TIPPING THE SCALES

TEXT:
... by Jake Plummer - that doesn't bode well with Peyton Manning in waiting
- and David Carr and the offense suffered through a tough day.
Indy's "D" remains suspect, so look for Carr to rebound. 73 pass
completions combined for the Colts (38) and Texans (35)
of 20 or more yards, ranking them 1-2 in the
 league. * Houston 's offense is good, Indy's offense is great. The
Colts' superior run-pass balance gives them a decided edge,
especially at home. Baltimore (5-3) at N.Y. Jets (6-2) 11 a.m.
Sunday * Bad timing for Quincy Carter - he makes his first Jets start...
? t s16/3,k/1-4

 16/3,K/1   (Item 1 from file: 15)
DIALOG(R)File 15:ABI/Inform(R)

...TEXT: typically not optimal when evaluated under the real world price
dynamics; the more difficult the option is to hedge, the less
optimal will be the hedging strategy determined under a risk
adjusted measure.

When standard options are used as hedging instruments, it is...of market
implied volatilities is necessary. Following market practice, implied
volatility here is defined by inverting the BlackScholes
formula from an option price.

Implied volatilities have been observed to display a curvature across
moneyness...

16/3,K/2   (Item 1 from file: 148)

0022295541   SUPPLIER NUMBER: 164636749   (USE FORMAT 7 OR 9 FOR FULL
TEXT)
Robustly hedging variable annuities with guarantees under jump and
  volatility risks.
Coleman, T.F.; Kim, Y.; Li, Y.; Patron, M.
Journal of Risk and Insurance, 74, 2, 347(30)
June, 2007
ISSN: 0022-4367   LANGUAGE: English   RECORD TYPE: Fulltext
WORD COUNT: 12754   LINE COUNT: 01233

...   typically not optimal when evaluated under the real world price
dynamics; the more difficult the option is to hedge, the less
optimal will be the hedging strategy determined under a risk
adjusted measure.
    When standard options are used as hedging instruments, it is...of
market implied volatilities is necessary. Following market practice,
implied volatility here is defined by inverting the BlackScholes
formula from an option price.
    Implied volatilities have been observed to display a curvature
across moneyness...

16/3,K/3   (Item 2 from file: 148)

10699865   SUPPLIER NUMBER: 53410848   (USE FORMAT 7 OR 9 FOR FULL
TEXT)
Implied volatility functions: empirical tests.
Dumas, Bernard; Fleming, Jeff; Whaley, Robert E.
Journal of Finance, 53, 6, 2059(4)
Dec, 1998
ISSN: 0022-1082   LANGUAGE: English   RECORD TYPE: Fulltext; Abstract
WORD COUNT: 13686   LINE COUNT: 01099

TEXT:
    ...critically on expected future volatility, the volatility
expectation of market participants can be recovered by inverting the
option valuation formula.
...   a Taylor series approximation in S and t. Once we specify the
function, we can estimate its parameters by obtaining the best

fit of the option values under deterministic volatility with the
observed option prices. This deterministic volatility function (DVF)
approach...

 16/3,K/4   (Item 3 from file: 148)
DIALOG(R)File 148:Gale Group Trade & Industry DB
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08814612   SUPPLIER NUMBER: 17102305   (USE FORMAT 7 OR 9 FOR FULL
TEXT)
Predicting volatility in the foreign exchange market.
Jorion, Philippe
Journal of Finance, v50, n2, p507(22)
June, 1995
ISSN: 0022-1082   LANGUAGE: English   RECORD TYPE: Fulltext; Abstract
WORD COUNT: 8298   LINE COUNT: 00671

TEXT:
    It is widely believed that the volatility implied in option
prices is the market's best estimate of future volatility.
After all, if it were not, one could devise a trading strategy...
...   for the underlying asset. Apparently, there is some inconsistency
in recovering an implied volatility from inverting the BS model
, and then proceeding to study the stochastic behavior of volatility. In
theory, one would want to invert an option pricing model
consistent with stochastic volatility. However, no previously published
article has done this, for three reasons...rate, taken as the Eurodollar
rate, and (sigma) the volatility. For a given option price, inverting
the pricing model yields an implied standard deviation. Because
Beckers (1981) shows that using only at-the money...or if underlying asset
prices do not follow a diffusion process.
    We use implied volatilities inverted from the BS model for
short-term at-the-money options on the DM, JY, and SF. Previous work...
? s s16 and auction
        4 S16
     1224808 AUCTION
   S17   0 S16 AND AUCTION